

# **LA FRANCAISE TRESORERIE ISR**

Mutual Fund

Management Company:

La Française Asset Management

128, boulevard Raspail

75006 Paris

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## **Statutory Auditor's report on the breakdown of assets**

as at 31 March 2022

## LA FRANÇAISE TRESORERIE ISR

Mutual Fund

Management Company:  
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128, boulevard Raspail  
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### Statutory Auditor's report on the breakdown of assets

as at 31 March 2022

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In our capacity as statutory auditor for the LA FRANÇAISE TRESORERIE ISR mutual fund and pursuant to the provisions of Article L214-17 of the French Monetary and Financial Code on the auditing of the breakdown of assets, we have drawn up this report based on the information listed in the breakdown of assets as at 31 March 2022, as attached.

This information has been established under the responsibility of the management company; it is based on the data available in light of the ongoing situation in relation to the Covid-19 crisis. Our job is to give a statement as to the consistency of the information contained in the breakdown of assets, on the basis of our knowledge of the UCI acquired during our assignment to certify the annual accounts.

We have exercised the due diligence deemed necessary with regard to the professional standards of the Compagnie Nationale des Commissaires aux Comptes relating to this assignment. This due diligence, which constitutes neither an audit nor a limited review, mainly includes analytical procedures and interviews with the people responsible for producing and verifying the information published.

Based on our work, we have no remarks to make on the consistency of the information appearing in the attached document, given the knowledge of the UCI that we have acquired during our assignment to certify the annual accounts.

Paris La Défense, 1 June 2022

Statutory Auditor

Deloitte & Associés

**(signature)**

Virginie GAITTE

**Inventory by product and listing currency on the last NAV date**
**Fund: LF TRESORERIE ISR (PFP038) EUR**
**NAV date: 31/03/2022**

Class (NAV)	Unit ISIN code	Unit net assets in the bench. cur.	No. Units	Cash assets	NAV (unit currency) 31/03/2022	Prev. NAV (unit currency) 30/03/22	Var. NAV (%)	Status
<b>A cap</b>	<b>FR0000991390</b>	143,573,346.180000	1,682.1785400000	-23,527,578.17	85,349.640000	85,349.31	0.00	VAL
<b>B cap</b>	<b>FR0011361229</b>	18,579,137.980000	187,268.2408000000	-23,527,578.17	99.210000	99.21	0.00	VAL
<b>I cap</b>	<b>FR0010609115</b>	3,828,434,365.650000	35,807.1297200000	-23,527,578.17	106,918.210000	106,917.61	0.00	VAL
<b>Forward cap</b>	<b>FR0013289022</b>	61,410,740.810000	622,707.5829900000	-23,527,578.17	98.610000	98.62	0.00	VAL

Securities code	Short security description	Instrument type description	Quantity	List cur.	S/C	Unit cost price (list. cur.)	Exchange rate date Orig	CP (bench. cur.)	GV (bench. cur.)	CR (bench. cur.)	MP (bench. cur.)	Net assets
4620100	Provision for N-1 management fees refund to be received	Cash assets	46,442.5300000000	EUR					46,442.53			0.0011
4630100	Costs and commissions to pay	Cash assets	-7,630.0000000000						-7,630.00			-0.0002
4643100	Depository guarantee funds A-1 to be paid	Cash assets	1,560.4600000000						1,560.46			0.0000
4644100	Auditor A-1 management fees to be paid	Cash assets	-1,560.4600000000						-1,560.46			0.0000
4660000	Balance of optg. management fees	Cash assets	46,460.4000000000						46,460.40			0.0011
4662000	Balance of valuation management fees	Cash assets	4,999.4200000000						4,999.42			0.0001
4663000	Balance depository guarantee funds Controparte Debito da equalizz. 46	Cash assets	-115,466.0200000000						-115,466.02			-0.0028
4664000	Balance of auditor fees guarantee fund	Cash assets	208.3900000000						208.39			0.0000
4881000	Provisions for auditor's fees	Cash assets	-1,543.4900000000						-1,543.49			0.0000
4882000	Prov valuer fees	Cash assets	-8,262.9800000000						-8,262.98			-0.0002
4884000	Prov custodian fees	Cash assets	-79,284.8200000000						-79,284.82			-0.0020
4885010	Prov financial mgmt fees 13C	Cash assets	-227,987.1600000000						-227,987.16			-0.0056
4885070	Prov financial mgmt fees 10C	Cash assets	-14,937.3000000000						-14,937.30			-0.0004
4885090	Prov financial mgmt fees 11C	Cash assets	-948.1500000000						-948.15			0.0000
4885260	Prov financial mgmt fees 30C	Cash assets	-3,429.7200000000						-3,429.72			-0.0001
4889010	Operating fees 13C	Cash assets	-114,331.6600000000						-114,331.66			-0.0028
4889070	Operating fees 10C	Cash assets	-3,216.1400000000						-3,216.14			-0.0001
4889090	Operating fees 11C	Cash assets	-333.6400000000						-333.64			0.0000
4889260	Operating fees 30C	Cash assets	-1,505.2700000000						-1,505.27			0.0000
4899000	Provision for refunds	Cash assets	48,258.4400000000						48,258.44			0.0012

Inventory by product and listing currency on the last NAV date

Fund: LF TRESORERIE ISR (PFP038) EUR

NAV date: 31/03/2022

Securities code	Short security description	Instrument type description	Quantity	List cur.	S/C	Unit cost price (list. cur.)	Price	Exchange rate date	Orig.	CP (bench. cur.)	GV (bench. cur.)	CR (bench. cur.)	MP (bench. cur.)	Net assets
5110300	Cash BP2S BNP PARIBAS SECURITIES SERVICES	Cash assets	-23,095,071.0000000000								-23,095,071.00			-0.5700
		Currency total:		EUR							-23,527,578.17			-0.5806
	Instrument total:	Cash assets									-23,527,578.17			-0.5806
DE000DL19TQ2	DEUTSCHE BANK AG 17-16/05/2022	Bonds	3,000,000.0000000000	EUR		100.420283	100.07	30/03/2022	contrib.	3,012,608.50	3,003,273.33	1,041.33	-9,335.17	0.0741
FR0012759744	RCI BANQUE 1.25% 15-08/06/2022	Bonds	10,000,000.0000000000			101.546865	100.19	30/03/2022	contrib.	10,154,686.50	10,120,932.33	101,712.33	-33,754.17	0.2498
FR0013266343	GECINA 17-30/06/2022	Bonds	5,000,000.0000000000			100.160000	100.05	30/03/2022	contrib.	5,008,000.00	5,002,700.00	0.00	-5,300.00	0.1235
FR0013283371	RCI BANQUE 0.75% 17-26/09/2022	Bonds	8,321,000.0000000000			100.790137	100.17	30/03/2022	contrib.	8,386,747.30	8,366,802.66	31,973.16	-19,944.64	0.2065
FR0013321791	SOCIETE GENERALE 18-06/03/2023 FRN	Bonds	30,000,000.0000000000			100.583642	100.20	30/03/2022	contrib.	30,175,092.55	30,059,400.00	0.00	-115,692.55	0.7418
FR0126257502	BANQ FED CRD MUT 20-04/05/2022 FRN	Bonds	15,000,000.0000000000			100.000000	100.06	31/03/2022	justified	15,000,000.00	15,013,692.12	4,736.67	13,692.12	0.3705
FR0126279563	BANQ FED CRD MUT 20-25/05/2022 FRN	Bonds	25,000,000.0000000000			100.000000	100.07	31/03/2022	justified	25,000,000.00	25,022,361.75	4,156.25	22,361.75	0.6175
FR0126534132	SEB SA 20-23/11/2022 FRN	Bonds	25,000,000.0000000000			100.000000	100.31	31/03/2022	justified	25,000,000.00	25,079,996.19	1,875.69	79,996.19	0.6190
FR0126650714	BANQ FED CRD MUT 21-13/01/2023 FRN	Bonds	25,000,000.0000000000			100.000000	100.05	31/03/2022	justified	25,000,000.00	25,011,927.50	0.00	11,927.50	0.6173
IT0005199267	UNICREDIT SPA 16-30/06/2023 FRN	Bonds	18,000,000.0000000000			100.710032	100.01	31/03/2022	justified	18,127,805.84	18,001,283.50	113.50	-126,522.34	0.4443
XS0823975585	VOLKSWAGEN LEAS 2.375% 12-06/09/2022	Bonds	7,400,000.0000000000			104.186166	101.04	30/03/2022	contrib.	7,709,776.31	7,576,602.32	99,671.92	-133,173.99	0.1870
XS1538867760	SOCIETE GENERALE 1% 16-01/04/2022	Bonds	7,300,000.0000000000			101.350000	100.00	30/03/2022	contrib.	7,398,550.00	7,373,000.00	73,000.00	-25,550.00	0.1820
XS1584041252	BNP PARIBAS 17-22/09/2022	Bonds	40,000,000.0000000000			101.245146	100.34	30/03/2022	contrib.	40,498,058.53	40,139,713.33	4,033.33	-358,345.20	0.9906
XS1586146851	SOCIETE GENERALE 17-01/04/2022	Bonds	40,000,000.0000000000			100.884437	100.00	30/03/2022	contrib.	40,353,774.63	40,027,084.44	27,084.44	-326,690.19	0.9878
XS1594368539	BANCO BILBAO VIZ 17-12/04/2022	Bonds	40,000,000.0000000000			100.450981	100.01	30/03/2022	contrib.	40,180,392.35	40,007,513.33	2,633.33	-172,879.02	0.9874
XS1598861588	CREDIT AGRICOLE 17-20/04/2022	Bonds	22,000,000.0000000000			100.916148	100.04	30/03/2022	contrib.	22,201,562.51	22,018,200.11	10,500.11	-183,352.40	0.5434
XS1599167589	INTESA SANPAOLO 17-19/04/2022	Bonds	30,000,000.0000000000			100.870689	100.03	30/03/2022	contrib.	30,261,206.78	30,032,400.00	23,400.00	-228,806.78	0.7412
XS1615501837	MEDIOBANCA SPA 17-18/05/2022	Bonds	40,000,000.0000000000			100.772033	100.06	30/03/2022	contrib.	40,308,813.13	40,037,040.00	12,880.00	-271,773.13	0.9881
XS1636000561	INTESA SANPAOLO 0.875% 17-27/06/2022	Bonds	5,944,000.0000000000			101.211575	100.23	30/03/2022	contrib.	6,016,016.04	5,997,498.28	39,613.10	-18,517.76	0.1480
XS1689234570	BANCO SANTANDER 17-28/03/2023 FRN	Bonds	19,000,000.0000000000			100.964811	100.51	30/03/2022	contrib.	19,183,314.14	19,097,349.67	563.67	-85,964.47	0.4713
XS1691349523	GOLDMAN SACHS GP 17-26/09/2023 FRN	Bonds	10,000,000.0000000000			100.423376	100.01	30/03/2022	contrib.	10,042,337.57	10,000,752.22	152.22	-41,585.35	0.2468

Inventory by product and listing currency on the last NAV date

Fund: LF TRESORERIE ISR (PFP038) EUR

NAV date: 31/03/2022

Securities code	Short security description	Instrument type description	Quantity	List cur.	S/C	Unit cost price (list. cur.)	Price	Exchange rate date	Orig.	CP (bench. cur.)	GV (bench. cur.)	CR (bench. cur.)	MP (bench. cur.)	Net assets			
XS1726323436	JYSKE BANK A/S 17-01/12/2022 FRN	Bonds	15,550,000.0000000000			100.642975	100.24	30/03/2022	contrib.	15,649,982.61	15,588,004.20	964.10	-61,978.41	0.3847			
XS1756434194	BNP PARIBAS 18-19/01/2023 FRN	Bonds	15,300,000.0000000000			100.657908	100.20	30/03/2022	contrib.	15,400,660.00	15,329,835.00	0.00	-70,825.00	0.3783			
XS178727800E	CREDIT AGRICOLE 18-06/03/2023 FRN	Bonds	8,000,000.0000000000			100.834422	100.37	30/03/2022	contrib.	8,066,753.78	8,030,075.11	411.11	-36,678.67	0.1982			
XS1788584321	BANCO BILBAO VIZ 18-09/03/2023 FRN	Bonds	38,500,000.0000000000			100.661535	100.33	30/03/2022	contrib.	38,754,691.13	38,629,019.92	2,508.92	-125,671.21	0.9533			
XS1882544205	ING GROEP NV 18-20/09/2023 FRN	Bonds	6,800,000.0000000000			101.495333	100.87	30/03/2022	contrib.	6,901,682.67	6,859,575.37	741.77	-42,107.30	0.1693			
XS1944384350	VOLKSWAGEN BANK 19-01/08/2022 FRN	Bonds	3,900,000.0000000000			101.237022	100.37	30/03/2022	contrib.	3,948,243.87	3,920,201.13	5,880.33	-28,042.74	0.0967			
XS1944388856	VOLKSWAGEN BANK 1.25% 19-01/08/2022	Bonds	16,100,000.0000000000			101.599608	100.37	30/03/2022	contrib.	16,357,536.88	16,292,844.48	133,982.88	-64,692.40	0.4021			
XS1972547183	VOLKSWAGEN FIN 0.625% 19-01/04/2022	Bonds	3,000,000.0000000000			101.469863	100.00	30/03/2022	contrib.	3,044,095.89	3,018,750.00	18,750.00	-25,345.89	0.0745			
XS1980189028	PSA BANK FRANC 0.5% 19-12/04/2022	Bonds	6,000,000.0000000000			100.690480	100.00	30/03/2022	contrib.	6,041,428.77	6,029,191.89	29,095.89	-12,236.88	0.1488			
XS2014292937	VOLKSWAGEN LEAS 0.5% 19-20/06/2022	Bonds	13,810,000.0000000000			100.992446	100.14		contrib.	13,947,056.82	13,883,084.03	53,915.75	-63,972.79	0.3426			
XS2023306140	VOLKSWAGEN BANK 0.375% 19-05/07/2022	Bonds	20,000,000.0000000000			100.687558	100.12	30/03/2022	contrib.	20,137,511.65	20,078,599.45	55,479.45	-58,912.20	0.4955			
XS2107332483	GOLDMAN SACHS GP 20-21/04/2023 FRN	Bonds	20,000,000.0000000000			100.233642	100.00	30/03/2022	contrib.	20,046,728.38	20,000,938.00	0.00	-45,790.38	0.4936			
XS2176687270	CREDIT SUISSE LD 20-18/05/2022 FRN	Bonds	10,000,000.0000000000			100.903197	100.10	30/03/2022	contrib.	10,090,319.74	10,014,470.00	4,970.00	-75,849.74	0.2471			
XS2221879153	BMW FINANCE NV 20-24/06/2022 FRN	Bonds	15,000,000.0000000000			100.296450	100.07	30/03/2022	contrib.	15,044,467.50	15,010,176.67	336.67	-34,290.83	0.3704			
XS2381633150	CREDIT SUISSE LD 21-01/09/2023 FRN	Bonds	30,000,000.0000000000			101.552931	100.79	30/03/2022	contrib.	30,465,879.37	30,248,533.33	12,193.33	-217,346.04	0.7465			
XS2384578824	BANCO BILBAO VIZ 21-09/09/2023 FRN	Bonds	8,500,000.0000000000			101.765544	101.08	30/03/2022	contrib.	8,650,071.28	8,594,526.14	2,726.14	-55,545.14	0.2121			
XS2390692742	VOLVO TREAS AB 21-27/09/2023 FRN	Bonds	10,000,000.0000000000			101.120000	100.68		contrib.	10,112,000.00	10,068,483.27	296.67	-43,516.73	0.2485			
XS243193460E	VOLKSWAGEN FIN 22-17/01/2024 FRN	Bonds	20,000,000.0000000000			100.955800	100.46	30/03/2022	contrib.	20,191,160.00	20,096,822.22	5,632.22	-94,337.78	0.4960			
Currency total: EUR										691,869,003.02	688,682,653.29	767,026.28	-3,186,349.73	16.9961			
Instrument total:		Bonds											691,869,003.02	688,682,653.29	767,026.28	-3,186,349.73	16.9961
BE6327831366	COFINIMMO SA 0% 07/04/2022	NDS	3,000,000.0000000000	EUR		100.210247	100.00	31/03/2022	justified	3,006,307.40	3,000,128.37	0.00	-6,179.03	0.0740			
BE6327831366	COFINIMMO SA 0% 07/04/2022	NDS	6,000,000.0000000000			100.340892	100.00	31/03/2022	justified	6,020,453.49	6,000,256.74	0.00	-20,196.75	0.1481			
BE6327999106	COFINIMMO SA 0% 14/04/2022	NDS	20,000,000.0000000000			100.319014	100.01	31/03/2022	justified	20,063,802.89	20,001,852.20	0.00	-61,950.69	0.4936			

## Inventory by product and listing currency on the last NAV date

Fund: LF TRESORERIE ISR (PFP038) EUR

NAV date: 31/03/2022

BE6328027386	SCANIA CV AB 0% 20/04/2022	NDS	20,000,000.0000000000	100.263582	100.02	31/03/2022 justified	20,052,716.36	20,004,498.40	0.00	-48,217.96	0.4937
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**Inventory by product and listing currency on the last NAV date**
**Fund: LF TRESORERIE ISR (PFP038) EUR**
**NAV date: 31/03/2022**

Securities code	Short security description	Instrument type description	Quantity	List cur.	S/C	Unit cost price (list. cur.)	Price	Exchange rate date	Orig.	CP (bench. cur.)	GV (bench. cur.)	CR (bench. cur.)	MP (bench. cur.)	Net assets
BE6329937088	SCANIA CV AB 0% 04/08/2022	NDS	10,000,000.0000000000			100.232874	100.12	31/03/2022	justified	10,023,287.44	10,011,830.90	0.00	-11,456.54	0.2471
BE6330021922	SCANIA CV AB 0% 11/08/2022	NDS	15,000,000.0000000000			100.278831	100.12	31/03/2022	justified	15,041,824.63	15,018,371.55	0.00	-23,453.08	0.3706
BE6331283935	SCANIA CV AB 0% 07/10/2022	NDS	3,000,000.0000000000			100.339873	100.15	31/03/2022	justified	3,010,196.20	3,004,618.59	0.00	-5,577.61	0.0742
BE6333396727	SCANIA CV AB 0% 20/02/2023	NDS	26,000,000.0000000000			100.091083	100.05	31/03/2022	justified	26,023,681.55	26,013,956.80	0.00	-9,724.75	0.6420
FR0126312331	EDEL SNC(BANQUE) EURIBOR+0.47 10/08/2022	NDS	15,000,000.0000000000			100.000000	100.12	31/03/2022	justified	15,000,000.00	15,016,319.47	-1,583.33	16,319.47	0.3706
FR0126440603	COVIVIO EURIBOR+0.24 21/10/2022 NEUMTN	NDS	10,000,000.0000000000			100.000000	100.01	31/03/2022	justified	10,000,000.00	9,995,208.30	-5,950.00	-4,791.70	0.2467
FR0126440751	COVIVIO EURIBOR+0.24 26/10/2022 NEUMTN	NDS	17,000,000.0000000000			100.000000	100.01	31/03/2022	justified	17,000,000.00	16,992,803.22	-9,392.50	-7,196.78	0.4194
FR0126462250	PSA BANQUE FRANCE SA EURIBOR+0.52 21/09/	NDS	15,000,000.0000000000			100.000000	100.17	31/03/2022	justified	15,000,000.00	15,025,649.87	-95.83	25,649.87	0.3708
FR0126503087	ORANGE BANK EURIBOR +0.7 14/10/2022 NEUMT	NDS	10,000,000.0000000000			100.000000	100.26	31/03/2022	justified	10,000,000.00	10,029,386.79	3,293.89	29,386.79	0.2475
FR0126503566	NORMANDIE SEINE (CAISSE REGIONALE LE CRE	NDS	50,000,000.0000000000			100.000000	100.02	31/03/2022	justified	50,000,000.00	49,991,413.89	-16,711.11	-8,586.11	1.2337
FR0126524521	ORANGE BANK EURIBOR +0.7 21/10/2022 NEUMT	NDS	20,000,000.0000000000			100.000000	100.26	31/03/2022	justified	20,000,000.00	20,058,983.89	5,988.89	58,983.89	0.4950
FR0126528175	CARREFOUR BANQUE SA EURIBOR+0.55 13/01/2	NDS	30,000,000.0000000000			100.000000	100.27	31/03/2022	justified	30,000,000.00	30,081,332.00	260.00	81,332.00	0.7424
FR0126563644	AXA BANQUE SA EURIBOR+0.15 03/05/2022 NE	NDS	20,000,000.0000000000			100.000000	100.01	31/03/2022	justified	20,000,000.00	19,990,251.00	-12,540.00	-9,749.00	0.4933
FR0126581786	OCEAN (CAISSE FEDERALE DU CREDIT MUTUEL)	NDS	10,000,000.0000000000			100.000000	100.08	31/03/2022	justified	10,000,000.00	10,003,753.81	-3,893.89	3,753.81	0.2469
FR0126638271	CA CONSUMER FINANCE EURIBOR+0.09 11/07/2 SEB SA EURIBOR+0.3 21/04/2023	NDS	25,000,000.0000000000			100.000000	99.99	31/03/2022	justified	25,000,000.00	24,973,495.83	-25,016.67	-26,504.17	0.6163
FR0126677758	NEUMTN	NDS	20,000,000.0000000000			100.000000	100.17	31/03/2022	justified	20,000,000.00	20,025,028.07	-9,333.33	25,028.07	0.4942
FR0126699935	OCEAN (CAISSE FEDERALE DU CREDIT MUTUEL)	NDS	30,000,000.0000000000			100.000000	100.01	31/03/2022	justified	30,000,000.00	29,980,058.00	-22,720.00	-19,942.00	0.7399
FR0126780313	ORANGE BANK EURIBOR +0.6 12/04/2023 NEUMT	NDS	20,000,000.0000000000			100.000000	100.33	31/03/2022	justified	20,000,000.00	20,069,253.20	2,370.00	69,253.20	0.4953
FR0126794272	ORANGE BANK 0% 25/04/2022 NEUCP	NDS	10,000,000.0000000000			100.151897	100.03	31/03/2022	justified	10,015,189.70	10,003,171.90	0.00	-12,017.80	0.2469
FR0126816497	BANQUE PALATINE SA ESTERCAP+0.1 28/04/20	NDS	25,000,000.0000000000			100.000000	100.01	31/03/2022	justified	25,000,000.00	24,890,987.25	-110,337.75	-109,012.75	0.6143
FR0126817487	KLEPIERRE 0% 03/06/2022 NEUCP	NDS	3,000,000.0000000000			100.441776	100.07	31/03/2022	justified	3,013,253.29	3,002,175.81	0.00	-11,077.48	0.0741

**Inventory by product and listing currency on the last NAV date**
**Fund: LF TRESORERIE ISR (PFP038) EUR**
**NAV date: 31/03/2022**

Securities code	Short security description	Instrument type description	Quantity	List cur.	S/C	Unit cost price (list. cur.)	Price	Exchange rate date Orig	Orig.	CP (bench. cur.)	GV (bench. cur.)	CR (bench. cur.)	MP (bench. cur.)	Net assets
FR0126823485	VEOLIA ENVIRONNEMENT SA ESTERCAP+0.13 20	NDS	25,000,000.0000000000			100.000000	100.00	31/03/2022	justified	25,000,000.00	24,902,928.78	-96,696.22	-97,071.22	0.6146
FR0126823717	ENGIE SA ESTERCAP +0.08 06/06/2022 NEUCP	NDS	30,000,000.0000000000			100.000000	99.98	31/03/2022	justified	30,000,000.00	29,870,945.87	-121,974.13	-129,054.13	0.7372
FR0126824608	ENGIE SA ESTERCAP +0.085 15/07/2022 NEUCP	NDS	15,000,000.0000000000			100.000000	99.97	31/03/2022	justified	15,000,000.00	14,942,401.24	-52,603.76	-57,598.76	0.3688
FR0126824632	ENGIE SA ESTERCAP +0.085 19/07/2022 NEUCP	NDS	10,000,000.0000000000			100.000000	99.97	31/03/2022	justified	10,000,000.00	9,962,013.51	-34,536.49	-37,986.49	0.2459
FR0126824855	ELECTRICITE DE FRANCE SA 0% 26/07/2022 N	NDS	5,000,000.0000000000			100.513232	100.12	31/03/2022	justified	5,025,661.59	5,005,917.50	0.00	-19,744.09	0.1235
FR0126841362	RCI BANQUE SA 0% 22/07/2022 NEUCP	NDS	35,000,000.0000000000			100.487700	100.11	31/03/2022	justified	35,170,695.11	35,038,075.80	0.00	-132,619.31	0.8647
FR0126844242	AXA BANQUE SA EURIBOR+0.15 11/05/2023 NE	NDS	50,000,000.0000000000			100.000000	100.07	31/03/2022	justified	50,000,000.00	50,007,364.00	-28,787.50	7,364.00	1.2341
FR0126847401	COFACE SA 0% 16/05/2022 NEUCP	NDS	26,000,000.0000000000			100.406087	100.04	31/03/2022	justified	26,105,582.58	26,011,539.06	0.00	-94,043.52	0.6419
FR0126865064	INDUSTRIAL AND COMMERCIAL BANK OF CHINA	NDS	50,000,000.0000000000			100.396986	100.06	31/03/2022	justified	50,198,493.21	50,032,103.50	0.00	-166,389.71	1.2348
FR0126918590	UNICREDITO ITALIANO SPA (LONDON BRANCH)	NDS	30,000,000.0000000000			100.000000	99.99	31/03/2022	justified	30,000,000.00	29,891,486.05	-106,563.95	-108,513.95	0.7377
FR0126921693	REGION CENTRE VAL DE LOIRE ESTERCAP+0.07	NDS	25,000,000.0000000000			100.000000	99.97	31/03/2022	justified	25,000,000.00	24,903,129.14	-90,370.86	-96,870.86	0.6146
FR0126921909	ANJOU ET DU MAINE (CAISSE REGIONALE DE C	NDS	10,000,000.0000000000			100.000000	99.97	31/03/2022	justified	10,000,000.00	9,964,856.38	-31,743.62	-35,143.62	0.2459
FR0126935537	COFACE SA 0% 19/07/2022 NEUCP	NDS	10,000,000.0000000000			100.427654	100.09	31/03/2022	justified	10,042,765.44	10,009,429.10	0.00	-33,336.34	0.2470
FR0126936162	BRIE PICARDIE (CAISSE REGIONALE DE CREDI	NDS	20,000,000.0000000000			100.000000	99.97	31/03/2022	justified	20,000,000.00	19,928,808.42	-64,591.58	-71,191.58	0.4918
FR0126956319	PALATINE SA 0% 26/07/2022 NEUCP	NDS	15,000,000.0000000000			100.478809	100.13	31/03/2022	justified	15,071,821.42	15,020,175.30	0.00	-51,646.12	0.3707
FR0126956558	MEDIOBANCA INTERNATIONAL LUXEMBOURG SA 0	NDS	45,000,000.0000000000			100.497911	100.13	31/03/2022	justified	45,224,060.09	45,060,182.10	0.00	-163,877.99	1.1120
FR0126960006	SEB SA EURIBOR+0.2 13/10/2023 NEUMTN	NDS	25,000,000.0000000000			100.000000	100.00	31/03/2022	justified	25,000,000.00	24,981,960.00	-18,037.50	-18,040.00	0.6165
FR0126964842	ENGIE SA ESTERCAP +0.08 10/08/2022 NEUCP	NDS	50,000,000.0000000000			100.000000	99.96	31/03/2022	justified	50,000,000.00	49,821,657.72	-160,292.28	-178,342.28	1.2296
FR0126965229	ENGIE SA ESTERCAP +0.07 01/09/2022 NEUCP	NDS	20,000,000.0000000000			100.000000	99.96	31/03/2022	justified	20,000,000.00	19,933,046.24	-59,353.76	-66,953.76	0.4919
FR0126965971	KLEPIERRE 0% 04/10/2022 NEUCP	NDS	5,000,000.0000000000			100.477491	100.17	31/03/2022	justified	5,023,874.57	5,008,442.30	0.00	-15,432.27	0.1236
FR0126966003	VEOLIA ENVIRONNEMENT SA ESTERCAP+0.07 06	NDS	50,000,000.0000000000			100.000000	99.97	31/03/2022	justified	50,000,000.00	49,861,073.78	-123,476.22	-138,926.22	1.2305



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FR0127004838	CA CONSUMER FINANCE EURIBOR+0.1 18/08/20	NDS	20,000,000.0000000000			100.000000	99.95	31/03/2022 justified	20,000,000.00	19,980,893.31	-9,478.89	-19,106.69	0.4931
FR0127005462	ALLIANZ BANQUE EURIBOR+0.1 25/08/2023 NE	NDS	10,000,000.0000000000			100.000000	99.89	31/03/2022 justified	10,000,000.00	9,984,786.12	-4,365.28	-15,213.88	0.2464
FR0127009746	ALLIANZ BANQUE EURIBOR+0.13 13/09/2023 N	NDS	5,000,000.0000000000			100.000000	99.92	31/03/2022 justified	5,000,000.00	4,994,865.70	-1,035.00	-5,134.30	0.1233
FR0127009803	CA CONSUMER FINANCE EURIBOR+0.14 13/09/2	NDS	25,000,000.0000000000			100.000000	99.99	31/03/2022 justified	25,000,000.00	24,992,874.50	-5,050.00	-7,125.50	0.6168
FR0127010108	CA CONSUMER FINANCE EURIBOR+0.14 14/09/2	NDS	20,000,000.0000000000			100.000000	100.05	31/03/2022 justified	20,000,000.00	20,006,102.80	-4,030.00	6,102.80	0.4937
FR0127010512	UNICREDITO ITALIANO SPA (LONDON BRANCH)	NDS	40,000,000.0000000000			100.000000	99.97	31/03/2022 justified	40,000,000.00	39,879,768.86	-109,311.14	-120,231.14	0.9842
FR0127011130	SOCIETE GENERALE SA ESTERCAP+0.08 19/09/	NDS	75,000,000.0000000000			100.000000	99.98	31/03/2022 justified	75,000,000.00	74,782,522.26	-199,852.74	-217,477.74	1.8456
FR0127077339	COVIVIO 0% 20/04/2022 NEUCP	NDS	25,000,000.0000000000			100.212785	100.02	31/03/2022 justified	25,053,196.28	25,005,492.00	0.00	-47,704.28	0.6171
FR0127103093	ELECTRICITE DE FRANCE SA 0% 18/07/2022 N	NDS	25,000,000.0000000000			100.226763	100.11	31/03/2022 justified	25,056,690.76	25,027,911.25	0.00	-28,779.51	0.6177
FR0127149120	CA CONSUMER FINANCE EURIBOR+0.18 01/12/2	NDS	25,000,000.0000000000			100.000000	100.02	31/03/2022 justified	25,000,000.00	24,996,295.08	-8,460.42	-3,704.92	0.6169
FR0127153098	PSA BANQUE FRANCE SA EURIBOR+0.3 15/12/2	NDS	20,000,000.0000000000			100.000000	100.05	31/03/2022 justified	20,000,000.00	20,006,878.16	-2,729.44	6,878.16	0.4938
FR0127203240	ATLANTIQUE VENDEE (CAISSE REGIONALE DE 0	NDS	20,000,000.0000000000			100.284697	100.08	31/03/2022 justified	20,056,939.42	20,016,932.00	0.00	-40,007.42	0.4940
FR0127246322	KLEPIERRE 0% 14/09/2022 NEUCP	NDS	10,000,000.0000000000			100.185064	100.16	31/03/2022 justified	10,018,506.40	10,016,111.00	0.00	-2,395.40	0.2472
FR0127246421	VEOLIA ENVIRONNEMENT SA ESTERCAP+0.095 1	NDS	20,000,000.0000000000			100.000000	99.97	31/03/2022 justified	20,000,000.00	19,981,997.34	-11,522.66	-18,002.66	0.4931
FR0127246488	SEB SA 0% 17/02/2023 NEUCP	NDS	15,000,000.0000000000			100.264308	100.21	31/03/2022 justified	15,039,646.18	15,031,537.80	0.00	-8,108.38	0.3710
FR0127250209	COFACE SA 0% 27/01/2023 NEUCP	NDS	20,000,000.0000000000			100.406087	100.15	31/03/2022 justified	20,081,217.37	20,030,173.40	0.00	-51,043.97	0.4943
FR0127265470	SOCIETE GENERALE SA 0% 03/02/2023 NEUCP	NDS	20,000,000.0000000000			100.432768	100.11	31/03/2022 justified	20,086,553.52	20,022,024.20	0.00	-64,529.32	0.4941
FR0127286369	CREDIT LYONNAIS SA 0% 16/02/2023 NEUCP	NDS	50,000,000.0000000000			100.283915	100.06	31/03/2022 justified	50,141,957.50	50,029,570.00	0.00	-112,387.50	1.2347
FR0127286955	ORANGE BANK 0% 20/02/2023 NEUCP	NDS	10,000,000.0000000000			100.151897	100.04	31/03/2022 justified	10,015,189.70	10,003,560.80	0.00	-11,628.90	0.2469
FR0127288084	ORANGE BANK EURIBOR +0.4 23/02/2024 NEUMT	NDS	10,000,000.0000000000			100.000000	100.00	31/03/2022 justified	10,000,000.00	9,998,613.83	-1,254.17	-1,386.17	0.2468
FR0127290072	COFACE SA 0% 07/03/2023 NEUCP	NDS	10,000,000.0000000000			100.203190	100.14	31/03/2022 justified	10,020,318.98	10,014,317.60	0.00	-6,001.38	0.2471
FR0127290312	ARKEMA 0% 07/06/2022 NEUCP	NDS	20,000,000.0000000000			100.101046	100.06	31/03/2022 justified	20,020,209.29	20,012,753.80	0.00	-7,455.49	0.4939

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FR0127004838	CA CONSUMER FINANCE EURIBOR+0.1 18/08/20	NDS	20,000,000.0000000000			100.000000	99.95	31/03/2022	justified	20,000,000.00	19,980,893.31	-9,478.89	-19,106.69	0.4931
FR0127005462	ALLIANZ BANQUE EURIBOR+0.1 25/08/2023 NE	NDS	10,000,000.0000000000			100.000000	99.89	31/03/2022	justified	10,000,000.00	9,984,786.12	-4,365.28	-15,213.88	0.2464
FR0127009746	ALLIANZ BANQUE EURIBOR+0.13 13/09/2023 N	NDS	5,000,000.0000000000			100.000000	99.92	31/03/2022	justified	5,000,000.00	4,994,865.70	-1,035.00	-5,134.30	0.1233
FR0127009803	CA CONSUMER FINANCE EURIBOR+0.14 13/09/2	NDS	25,000,000.0000000000			100.000000	99.99	31/03/2022	justified	25,000,000.00	24,992,874.50	-5,050.00	-7,125.50	0.6168
FR0127010108	CA CONSUMER FINANCE EURIBOR+0.14 14/09/2	NDS	20,000,000.0000000000			100.000000	100.05	31/03/2022	justified	20,000,000.00	20,006,102.80	-4,030.00	6,102.80	0.4937
FR0127010512	UNICREDITO ITALIANO SPA (LONDON BRANCH)	NDS	40,000,000.0000000000			100.000000	99.97	31/03/2022	justified	40,000,000.00	39,879,768.86	-109,311.14	-120,231.14	0.9842
FR0127011130	SOCIETE GENERALE SA ESTERCAP+0.08 19/09/	NDS	75,000,000.0000000000			100.000000	99.98	31/03/2022	justified	75,000,000.00	74,782,522.26	-199,852.74	-217,477.74	1.8456
FR0127077339	COVIVIO 0% 20/04/2022 NEUCP	NDS	25,000,000.0000000000			100.212785	100.02	31/03/2022	justified	25,053,196.28	25,005,492.00	0.00	-47,704.28	0.6171
FR0127103093	ELECTRICITE DE FRANCE SA 0% 18/07/2022 N	NDS	25,000,000.0000000000			100.226763	100.11	31/03/2022	justified	25,056,690.76	25,027,911.25	0.00	-28,779.51	0.6177
FR0127149120	CA CONSUMER FINANCE EURIBOR+0.18 01/12/2	NDS	25,000,000.0000000000			100.000000	100.02	31/03/2022	justified	25,000,000.00	24,996,295.08	-8,460.42	-3,704.92	0.6169
FR0127153098	PSA BANQUE FRANCE SA EURIBOR+0.3 15/12/2	NDS	20,000,000.0000000000			100.000000	100.05	31/03/2022	justified	20,000,000.00	20,006,878.16	-2,729.44	6,878.16	0.4938
FR0127203240	ATLANTIQUE VENDEE (CAISSE REGIONALE DE 0	NDS	20,000,000.0000000000			100.284697	100.08	31/03/2022	justified	20,056,939.42	20,016,932.00	0.00	-40,007.42	0.4940
FR0127246322	KLEPIERRE 0% 14/09/2022 NEUCP	NDS	10,000,000.0000000000			100.185064	100.16	31/03/2022	justified	10,018,506.40	10,016,111.00	0.00	-2,395.40	0.2472
FR0127246421	VEOLIA ENVIRONNEMENT SA ESTERCAP+0.095 1	NDS	20,000,000.0000000000			100.000000	99.97	31/03/2022	justified	20,000,000.00	19,981,997.34	-11,522.66	-18,002.66	0.4931
FR0127246488	SEB SA 0% 17/02/2023 NEUCP	NDS	15,000,000.0000000000			100.264308	100.21	31/03/2022	justified	15,039,646.18	15,031,537.80	0.00	-8,108.38	0.3710
FR0127250209	COFACE SA 0% 27/01/2023 NEUCP	NDS	20,000,000.0000000000			100.406087	100.15	31/03/2022	justified	20,081,217.37	20,030,173.40	0.00	-51,043.97	0.4943
FR0127265470	SOCIETE GENERALE SA 0% 03/02/2023 NEUCP	NDS	20,000,000.0000000000			100.432768	100.11	31/03/2022	justified	20,086,553.52	20,022,024.20	0.00	-64,529.32	0.4941
FR0127286369	CREDIT LYONNAIS SA 0% 16/02/2023 NEUCP	NDS	50,000,000.0000000000			100.283915	100.06	31/03/2022	justified	50,141,957.50	50,029,570.00	0.00	-112,387.50	1.2347
FR0127286955	ORANGE BANK 0% 20/02/2023 NEUCP	NDS	10,000,000.0000000000			100.151897	100.04	31/03/2022	justified	10,015,189.70	10,003,560.80	0.00	-11,628.90	0.2469
FR0127288084	ORANGE BANK EURIBOR +0.4 23/02/2024 NEUMT	NDS	10,000,000.0000000000			100.000000	100.00	31/03/2022	justified	10,000,000.00	9,998,613.83	-1,254.17	-1,386.17	0.2468
FR0127290072	COFACE SA 0% 07/03/2023 NEUCP	NDS	10,000,000.0000000000			100.203190	100.14	31/03/2022	justified	10,020,318.98	10,014,317.60	0.00	-6,001.38	0.2471
FR0127290312	ARKEMA 0% 07/06/2022 NEUCP	NDS	20,000,000.0000000000			100.101046	100.06	31/03/2022	justified	20,020,209.29	20,012,753.80	0.00	-7,455.49	0.4939

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R0127295196	ARKEMA SA 0% 20/02/2023 NEUCP	NDS	15,000,000.000000000			100.065960	100.05	31/03/2022	justified	15,009,894.02	15,008,052.00	0.00	-1,842.02	0.3704
R0127295311	BARCLAYS BANK PLC / FRANCE ESTERCAP+0.28	NDS	10,000,000.000000000			100.000000	99.96	31/03/2022	justified	10,000,000.00	9,994,957.16	-1,162.84	-5,042.84	0.2467
R0127296392	ORANGE BANK 0% 21/03/2023 NEUCP	NDS	10,000,000.000000000			100.060703	100.00	31/03/2022	justified	10,006,070.30	10,000,190.30	0.00	-5,880.00	0.2468
R0127318550	BARCLAYS BANK PLC / FRANCE ESTERCAP+0.25	NDS	20,000,000.000000000			100.000000	99.97	31/03/2022	justified	20,000,000.00	19,993,574.45	-365.55	-6,425.55	0.4934
T0005446072	CASSA DEPOSITI E PRESTITI SPA 0% 20/05/2	NDS	50,000,000.000000000			100.426478	100.07	31/03/2022	justified	50,213,238.89	50,034,386.00	0.00	-178,852.89	1.2348
T0005453037	CASSA DEPOSITI E 0% 21- 13/07/2022 FLAT	NDS	30,000,000.000000000			100.417675	100.14	31/03/2022	justified	30,125,302.43	30,041,096.70	0.00	-84,205.73	0.7414
T0005486748	ITALY BOTS 0% 22-14/03/2023	NDS	70,000,000.000000000			100.409030	100.35	31/03/2022	justified	70,286,321.00	70,241,500.00	0.00	-44,821.00	1.7335
(S2331930110	VOLKSWAGEN LEASING GMBH 0% 08/04/2022	NDS	20,000,000.000000000			100.360238	100.01	31/03/2022	justified	20,072,047.50	20,001,968.00	0.00	-70,079.50	0.4936
(S2337692748	NATWEST MARKETS PLC 0% 03/06/2022	NDS	50,000,000.000000000			100.366967	100.08	31/03/2022	justified	50,183,483.36	50,042,398.00	0.00	-141,085.36	1.2350
(S2343745910	HEWLETT-PACKARD INTERNATIONAL BANK PLC 0	NDS	20,000,000.000000000			100.334784	100.03	31/03/2022	justified	20,066,956.75	20,006,490.80	0.00	-60,465.95	0.4937
(S2346604890	INTESA SANPAOLO BANK IRELAND PLC 0% 20/0	NDS	25,000,000.000000000			100.462182	100.07	31/03/2022	justified	25,115,545.50	25,017,193.00	0.00	-98,352.50	0.6174
S2354254083	SANTANDER CONSUMER FINANCE SA 0% 10/06/2	NDS	50,000,000.000000000			100.462182	100.08	31/03/2022	justified	50,231,090.92	50,039,029.00	0.00	-192,061.92	1.2349
(S2355175667	AGRICULTURAL BANK OF CHINA LIMITED 0% 15	NDS	50,000,000.000000000			100.406087	100.12	31/03/2022	justified	50,203,043.42	50,058,295.00	0.00	-144,748.42	1.2354
S2365087225	GOLDMAN SACHS INTERNATIONAL BANK 0% 11/0	NDS	20,000,000.000000000			100.467285	100.14	31/03/2022	justified	20,093,456.90	20,027,870.00	0.00	-65,586.90	0.4943
S2366643687	BANK OF CHINA LIMITED 0% 13/07/2022	NDS	50,000,000.000000000			100.432929	100.11	31/03/2022	justified	50,216,464.35	50,056,540.00	0.00	-159,924.35	1.2354
S2366649965	SANTANDER CONSUMER FINANCE SA 0% 13/07/2	NDS	50,000,000.000000000			100.486354	100.10	31/03/2022	justified	50,243,176.98	50,052,239.00	0.00	-190,937.98	1.2352
S2366724255	INTESA SANPAOLO BANK IRELAND PLC 0% 14/0	NDS	20,000,000.000000000			100.482596	100.12	31/03/2022	justified	20,096,519.20	20,024,537.80	0.00	-71,981.40	0.4942
(S2367617201	BGL BNP PARIBAS SA 0% 14/04/2022	NDS	40,000,000.000000000			100.375404	100.02	31/03/2022	justified	40,150,161.60	40,007,460.80	0.00	-142,700.80	0.9874
S2367668964	BANK OF CHINA LIMITED 0% 18/07/2022	NDS	25,000,000.000000000			100.434127	100.11	31/03/2022	justified	25,108,531.63	25,028,663.00	0.00	-79,868.63	0.6177
S2368573445	SANTANDER CONSUMER FINANCE SA 0% 20/07/2	NDS	18,000,000.000000000			100.503018	100.11	31/03/2022	justified	18,090,543.24	18,019,299.06	0.00	-71,244.18	0.4447
S2369738088	SANTANDER CONSUMER FINANCE SA 0% 25/07/2	NDS	50,000,000.000000000			100.497911	100.11	31/03/2022	justified	50,248,955.66	50,055,560.00	0.00	-193,395.66	1.2353
(S2369751347	GOLDMAN SACHS INTERNATIONAL BANK 0% 25/0	NDS	20,000,000.000000000			100.467285	100.16	31/03/2022	justified	20,093,456.90	20,031,192.40	0.00	-62,264.50	0.4944

**Inventory by product and listing currency on the last NAV date**
**Fund: LF TRESORERIE ISR (PFP038) EUR**
**NAV date: 31/03/2022**

Securities code	Short security description	Instrument type description	Quantity	List cur.	S/C	Unit cost price (list. cur.)	Price	Exchange rate date	Orig.	CP (bench. cur.)	GV (bench. cur.)	CR (bench. cur.)	MP (bench. cur.)	Net assets
XS2369858902	CAIXABANK SA 0% 26/07/2022	NDS	25,000,000.0000000000			100.503018	100.11	31/03/2022	justified	25,125,754.40	25,026,358.00	0.00	-99,396.40	0.6176
XS2370577160	BANK OF CHINA LIMITED 0% 27/07/2022	NDS	35,000,000.0000000000			100.266207	100.12	31/03/2022	justified	35,093,172.37	35,042,850.50	0.00	-50,321.87	0.8648
XS2374591993	SANTANDER CONSUMER FINANCE SA 0% 29/07/2	NDS	30,000,000.0000000000			100.483283	100.11	31/03/2022	justified	30,144,984.82	30,034,254.30	0.00	-110,730.52	0.7412
XS2374608631	VOLKSWAGEN FINANCIAL SERVICES AG 0% 06/0	NDS	10,000,000.0000000000			100.311886	100.05	31/03/2022	justified	10,031,188.60	10,004,813.10	0.00	-26,375.50	0.2469
XS2374953813	NATWEST MARKETS PLC 0% 06/09/2022	NDS	30,000,000.0000000000			100.422024	100.16	31/03/2022	justified	30,126,607.20	30,048,513.00	0.00	-78,094.20	0.7416
XS2375671455	INTESA SANPAOLO BANK IRELAND PLC 0% 05/0	NDS	50,000,000.0000000000			100.492806	100.14	31/03/2022	justified	50,246,403.00	50,069,987.00	0.00	-176,416.00	1.2357
XS2376925512	AGRI BK CN/DIFC 0% 21-16/08/20220% 16/08	NDS	40,000,000.0000000000			100.457080	100.19	31/03/2022	justified	40,182,831.89	40,074,549.20	0.00	-108,282.69	0.9890
XS2377016584	INDUSTRIAL & COMMERCIAL BANK OF CHINA LT	NDS	25,000,000.0000000000			100.451978	100.12	31/03/2022	justified	25,112,994.52	25,029,837.00	0.00	-83,157.52	0.6177
XS2378500925	INDUSTRIAL & COMMERCIAL BANK OF CHINA LT	NDS	40,000,000.0000000000			100.426478	100.13	31/03/2022	justified	40,170,591.11	40,050,553.60	0.00	-120,037.51	0.9884
XS2383368722	AGRI BK CHINA/HK 0% 21-02/09/20220% 02/0	NDS	20,000,000.0000000000			100.467285	100.20	31/03/2022	justified	20,093,456.90	20,040,495.80	0.00	-52,961.10	0.4946
XS2385916866	AGRI BK CN/DIFC 0% 21-08/09/20220% 08/09	NDS	30,000,000.0000000000			100.441945	100.21	31/03/2022	justified	30,132,583.37	30,062,209.20	0.00	-70,374.17	0.7419
XS2387311355	BANK OF CHINA (LUX) 0% 13/09/2022	NDS	25,000,000.0000000000			100.391191	100.17	31/03/2022	justified	25,097,797.75	25,042,463.50	0.00	-55,334.25	0.6180
XS2387311355	BANK OF CHINA (LUX) 0% 13/09/2022	NDS	25,000,000.0000000000			100.420861	100.17	31/03/2022	justified	25,105,215.26	25,042,463.50	0.00	-62,751.76	0.6180
XS2387311355	BANK OF CHINA (LUX) 0% 13/09/2022	NDS	20,000,000.0000000000			100.426478	100.17	31/03/2022	justified	20,085,295.56	20,033,970.80	0.00	-51,324.76	0.4944
XS2387412971	HEWLETT-PACKARD INTERNATIONAL BANK PLC 0	NDS	10,000,000.0000000000			100.375516	100.10	31/03/2022	justified	10,037,551.60	10,010,082.10	0.00	-27,469.50	0.2470
XS2388380532	AGRI BK CN/DIFC 0% 21-20/09/20220% 20/09	NDS	30,000,000.0000000000			100.441776	100.21	31/03/2022	justified	30,132,532.92	30,063,496.80	0.00	-69,036.12	0.7419
XS2388390093	BGL BNP PARIBAS SA 0% 16/06/2022	NDS	50,000,000.0000000000			100.380610	100.10	31/03/2022	justified	50,190,304.91	50,049,507.00	0.00	-140,797.91	1.2352
XS2392907528	COCA COLA HBC FINANCE BV 0% 26/09/2022	NDS	10,000,000.0000000000			100.486354	100.04	31/03/2022	justified	10,048,635.40	10,003,724.40	0.00	-44,911.00	0.2469
XS2400490582	GOLDMAN SACHS INTERNATIONAL BANK 0% 14/1	NDS	20,000,000.0000000000			100.467285	100.24	31/03/2022	justified	20,093,456.90	20,047,449.60	0.00	-46,007.30	0.4948
XS2406572524	DEUTSCHE BANK AG 0% 03/11/2022	NDS	50,000,000.0000000000			100.385704	100.16	31/03/2022	justified	50,192,852.09	50,078,533.50	0.00	-114,318.59	1.2359
XS2406590773	BANCO SANTANDER SA 0% 02/11/2022	NDS	30,000,000.0000000000			100.487700	100.16	31/03/2022	justified	30,146,310.00	30,047,138.10	0.00	-99,171.90	0.7415

**Inventory by product and listing currency on the last NAV date**
**Fund: LF TRESORERIE ISR (PFP038) EUR**
**NAV date: 31/03/2022**

Securities code	Short security description	Instrument type description	Quantity	List cur.	S/C	Unit cost price (list. cur.)	Price	Exchange rate date	Orig.	CP (bench. cur.)	GV (bench. cur.)	CR (bench. cur.)	MP (bench. cur.)	Net assets
XS2406613906	GOLDMAN SACHS INTERNATIONAL BANK 0% 02/1	NDS	30,000,000.0000000000			100.451978	100.24	31/03/2022	justified	30,135,593.40	30,072,321.30	0.00	-63,272.10	0.7422
XS2406731773	CREDIT SUISSE AG/ LONDON 0% 02/11/2022	NDS	50,000,000.0000000000			100.477491	100.13	31/03/2022	justified	50,238,745.50	50,066,584.00	0.00	-172,161.50	1.2356
XS2407195416	COCA COLA HBC FINANCE BV 0% 04/11/2022	NDS	10,000,000.0000000000			100.483661	100.03	31/03/2022	justified	10,048,366.14	10,003,017.80	0.00	-45,348.34	0.2469
XS2407201834	DEUTSCHE BANK AG 0% 07/11/2022	NDS	100,000,000.0000000000			100.390799	100.16	31/03/2022	justified	100,390,799.07	100,156,751.00	0.00	-234,048.07	2.4718
XS2420127040	DEUTSCHE BANK AG 0% 28/11/2022	NDS	10,000,000.0000000000			100.397126	100.15	31/03/2022	justified	10,039,712.64	10,015,316.90	0.00	-24,395.74	0.2472
XS2441257198	VATTENFALL AB 0% 01/02/2023	NDS	10,000,000.0000000000			100.426478	99.95	31/03/2022	justified	10,042,647.78	9,995,072.40	0.00	-47,575.38	0.2467
XS2446847936	HEWLETT-PACKARD INTERNATIONAL BANK PLC 0	NDS	10,000,000.0000000000			100.222940	100.04	31/03/2022	justified	10,022,294.00	10,004,268.50	0.00	-18,025.50	0.2469
XS2448031059	HEWLETT-PACKARD INTERNATIONAL BANK PLC 0	NDS	10,000,000.0000000000			100.217863	100.04	31/03/2022	justified	10,021,786.25	10,003,988.20	0.00	-17,798.05	0.2469
XS2454872230	HEWLETT PACKARD INTERNATIONAL BANK DESIG	NDS	10,000,000.0000000000			100.151897	100.01	31/03/2022	justified	10,015,189.70	10,001,269.90	0.00	-13,919.80	0.2468
XS2459161753	SWEDBANK AB 0% 14/03/2023	NDS	10,000,000.0000000000			100.151897	100.09	31/03/2022	justified	10,015,189.70	10,009,325.40	0.00	-5,864.30	0.2470
XS2461423274	COCA COLA HBC FINANCE BV 0% 20/06/2022	NDS	10,000,000.0000000000			100.031343	100.04	31/03/2022	justified	10,003,134.32	10,003,931.10	0.00	796.78	0.2469
XS2462463279	VATTENFALL AB 0% 05/07/2022	NDS	15,000,000.0000000000			100.065042	100.05	31/03/2022	justified	15,009,756.34	15,007,114.95	0.00	-2,641.39	0.3704
XS2464319222	VATTENFALL AB 0% 28/03/2023	NDS	10,000,000.0000000000			99.954521	99.89	31/03/2022	justified	9,995,452.10	9,988,702.70	0.00	-6,749.40	0.2465
			Currency total:		<b>EUR</b>					3,090,147,540.42	3,083,171,710.07	-1,553,307.63	-6,975,830.35	76.0902
	Instrument total:	NDS								3,090,147,540.42	3,083,171,710.07	-1,553,307.63	-6,975,830.35	76.0902
FR0000985558	AVIVA INVESTORS MONETAIRE-C	UCITS	68,486.0000000000	EUR		2,213.556531	2,210.94	30/03/2022	contrib.	151,597,632.59	151,418,436.84	0.00	-179,195.75	3.7369
FR0010529743	LBPAM TRESORERIE-I	UCITS	14,189.0000000000			10,733.368373	10,730.31	30/03/2022	contrib.	152,295,763.84	152,252,368.59	0.00	-43,395.25	3.7575
			Currency total:		<b>EUR</b>					303,893,396.43	303,670,805.43	0.00	-222,591.00	7.4943
	Instrument total:	UCITS								303,893,396.43	303,670,805.43	0.00	-222,591.00	7.4943
<b>FUND:</b>	<b>LF TRESORERIE ISR (PFP038) EUR</b>									<b>4,085,909,939.87</b>	<b>4,051,997,590.62</b>	<b>-786,281.35</b>	<b>-10,384,771.08</b>	<b>100.0000</b>